

| DATE | JOHN A | JOHN B | JOHN C | JOHN D | JOHN E | JOHN F | JOHN G | JOHN H |
|---|--------|--------|--------|--------|--------|--------|--------|--------|
| APR 01 | 3292.0 | 3292.0 | 3292.0 | 3292.0 | 3292.0 | 3292.0 | 3292.0 | 3292.0 |
| JUN 01 | | | | | | | | |
| EST VOL 17,100; VOL TUE 21,955; OPRN INT 172,088; 4,192 | | | | | | | | |
| ENTER 16 7794 1 In 7794 0 0 7794 7 7794 7 | | | | | | | | |

Exhibit D

b: + D

| | | | |
|--|--------|--------|----------------------------|
| Vol Wed 39,470; open at 77,882 - 31,105. | 7638.0 | 8267.0 | 141.054 |
| Index H 6487.0x Lo 6228.84 Close 64,746 - 230.52 | 8530.0 | 8953.0 | 8363.0 |
| FT-SE 100 index (LUFFS) £10 per index point | 753.0 | 7384.0 | 6363.0 |
| Mar 6215.5 6230.0 6165.0 6192.5 - 138.50 | | | 237.254 |
| June | | 6257.5 | 140.50 6540.0 6298.0 8.447 |
| Eur vol 22,253; vol Tex 26,178; open at 248,801 + 3,781. | | | |
| DJ Euro Stock 50 Index (EURSX)-Euro 10.00 x index | | | |
| Mar 679.0 681.0 664.0 668.0 - 22.5 | 9538.0 | 6640.0 | 422.465 |
| June 480.0 481.0 468.0 469.0 | 467.0 | - 22.5 | 5222.0 4655.0 10.182 |
| Vol Wed 22,232 open at 723.05X - 56,100. | | | |
| Index H 4730.80x Lo 4629.48 Close 4642.82 - 171.82 | | | |
| DJ Stoxx 50 Index (STOXX)-Euro 10.00 x index | | | |
| Mar 4685.0 4670.0 4540.0 4551.0 - 184.0 | 5153.0 | 4549.0 | 73.533 |
| June 4649.0 4648.0 4499.0 4572.0 - 187.0 | 5050.0 | 4649.0 | 624 |
| Vol Wed 1,120; open at 31,373 - 2,467. | | | |
| Index H 4574.68x Lo 4469.28 Close 4521.53 - 173.59. | | | |

OTHER FUTURES

Settlement prices of selected contracts. Actual volume (from previous session) and open interest of all contract months.
California/Oregon Border Electricity (NYM)

| | | | | |
|---|------|------|-------|--|
| 73¢ mwhr .01 per mwh | | | | |
| Jan 18 — — — — 0. | | | | |
| Com (MCCF)-1,000lbs; cents per bu. | | | | |
| Mar 1,014 2294 224 225 - ½ | 2784 | 199 | 9.076 | |
| Bare-Sterling (NYBOT)-100,000 Euros; Euro per Pound | | | | |
| Mar 2 5185 5114 5153 + 1049 | 5221 | 5037 | 2.820 | |
| Euro-U.S. Dollar (NYBOT)-200,000 Euros; Pounds per Euro | | | | |

OTHER FUTURES

| Previous Session) and open interest of all contract months. California/Oregon Border Electricity (NYM) | | | | | | | | | |
|---|-----------------|-------------|------------------|--------|------|-------|--------|--------|--------|
| 736 mwhs | .01 per mwh | | | | | | | | |
| Jan | 18 | | 97.00 | | | | | | 0. |
| Con (MERC) | 1,000lbs | cents | per lb. | | | | | | |
| Mar | 1,014 | 2264 | 224 | | | 2784 | 139 | | 3,076 |
| Euro-Starting (NYBOT) | 100,000 Euros | Euro | per Pound | | | | | | |
| Mar | 2 | 5189 | 5114 | | 5009 | 8221 | 5037 | | 2,820 |
| Euro-U.S. \$/Euro (NYBOT) | 200,000 Euros | Pounds | per Euro | | | | | | |
| Mar | 325 | 5082 | 5010 | 5114 | 5144 | 5082 | 3822 | | 707 |
| Euro-Yen (NYBOT) | 100,000 Euros | Yen | per Euro | | | | | | |
| Mar | 2597 | 10713 | 9774 | 10723 | | 1371 | 10713 | | 8813 |
| Plaxased (WPA) | 50 mwhs | to | to | to | to | to | to | to | |
| Jan | 1,65 | 250.00 | 251.50 | 251.50 | | 250 | 250.00 | 251.50 | 5,181 |
| Lumber (CME) | 110,000 bd. ft. | \$ | per 1000 bd. ft. | | | | | | |
| Jan | 602 | 212.25 | 214.00 | 217.25 | | | 335.50 | 282.00 | 4,431 |
| Mark (CME) | 200,000 lbs. | cents | per lb. | | | | | | |
| Mar | 225 | 8.23 | 8.22 | 8.23 | | 10.00 | 12.50 | | 5,682 |
| Prefintra (NYM) | 100 troy oz. | \$ | per troy oz. | | | | | | |
| Feb | 28 | | 946.00 | | | 36.00 | 940.00 | | 570.00 |
| Palo Verde Electricity (NYM) | 432 mwhs | ¢/1 per mwh | | | | | | | |
| Jan | 0 | | 200.00 | | | | | | 73 |
| Propane (NYM) | 42,000 gal. | cents | per gal. | | | | | | |
| Jan | 29 | 62.00 | 80.75 | | | 23.50 | 80.00 | | 42.25 |
| Rice-Rough (CFT) | 2,000 cwt. | \$ | per cwt. | | | | | | |
| Jan | 871 | 8,000 | 5,880 | 5,885 | | 5,055 | 7,240 | 5,880 | 6,683 |
| Soybeans (CME) | 1,000 bu. | cents | per bu. | | | | | | |

DJ ELECTRICITY PRICE INDEXES

| | | | | | | | | | |
|--|------------|---------------|---------|---------|---------|--------|---------|---------|-------|
| Jan | 2,553 | 5114 | 5074 | 5084 | - | 34 | 600 | 686 | 8,719 |
| 10 Yr. T-Notes (CANTOR) | \$100,000 | qtr. Pwr | 32nds | | | | | | |
| Dec | 930 | 105.07 | 104.18 | 105.02 | + 17 | 105.07 | 102.00 | | 1,130 |
| Wheat (WCE)-1,000 bu. cents per bu. | | | | | | | | | |
| Mar | 109 | 274 | 269 | 271 | - | 14 | 326 | 264 | 1,330 |
| Europort 300 Index (CMU)-\$200 times Index | | | | | | | | | |
| Mar | 1 | - | - | 154,025 | - | 40.63 | 174,000 | 136,550 | 898 |
| Index H 1581.58 | Lq 1511.77 | Close 1519.98 | -0.20 | | | | | | |
| Bridge CRB Index (NYBOT)-500 times Index | | | | | | | | | |
| Jan | 220 | 228.50 | 228.30 | 227.05 | - | 0.55 | 233.80 | 216.00 | 1,425 |
| Index H 223.22 | Lq 227.37 | Close 227.37 | -0.80 | | | | | | |
| Mini Value Line Index (KLC)-\$100 times Futures price | | | | | | | | | |
| Mar | 87 | 1075.5 | 1053.0 | 1057.5 | - | 22.5 | 1183.0 | 1033.0 | 97 |
| Index H 1074.33 | Lq 1041.04 | Close 1045.40 | -24.38 | | | | | | |
| NYSE Composite Index (NYSE)-500 times Index | | | | | | | | | |
| Mar | 218 | 640.50 | 630.00 | 632.80 | - | 14.15 | 697.00 | 630.00 | 2,515 |
| Ind. pri H 638.23 | Lq 621.51 | Close 624.97 | -14.82 | | | | | | |
| Russell 3000 (NYSEBT)-\$500 x Index | | | | | | | | | |
| Mar | 215 | 688.00 | 676.00 | 678.50 | - | 20.50 | 628.50 | 676.00 | 5,908 |
| Index H 688.12 | Lq 688.74 | Close 688.78 | -21.55 | | | | | | |
| <hr/> | | | | | | | | | |
| PRICE INDEXES | | | | | | | | | |
| <hr/> | | | | | | | | | |
| | | Dec. 20 | Dec. 19 | Dec. 18 | Dec. 17 | | | | |
| Volume | | 800 | 1680 | 2000 | n.a. | | | | |
| Off Peak | | 188.33 | 180.95 | 177.50 | n.a. | | | | |
| Volume | | 840 | 840 | 400 | n.a. | | | | |
| Non Firm | | | | | | | | | |
| On Peak | | n.a. | 185.12 | 173.51 | 179.44 | | | | |
| Off Peak | | n.a. | 1465 | 1045 | 970 | | | | |
| Off Peak | | n.a. | 194.18 | 112.37 | 173.30 | | | | |
| Volume | | n.a. | 385 | 95 | 1408 | | | | |
| DJ NY-15 | | | | | | | | | |
| Weighted average price of electricity traded at NY-15. | | | | | | | | | |
| Firm | | Dec. 20 | Dec. 19 | Dec. 18 | Dec. 17 | | | | |
| On Peak | | 450.00 | 410.63 | 339.29 | n.a. | | | | |
| Volume | | 400 | 3200 | 2800 | n.a. | | | | |
| Off Peak | | 400.00 | 325.00 | 295.00 | n.a. | | | | |
| Volume | | 400 | 400 | 600 | n.a. | | | | |
| Sunday 24 Hour Firm | | | | | | | | | |
| Index | | n.a. | n.a. | n.a. | 294.67 | | | | |
| Volume | | n.a. | n.a. | n.a. | 1800 | | | | |
| DJ SP-15 | | | | | | | | | |
| Weighted average price of electricity traded at SP-15. | | | | | | | | | |
| Firm | | Dec. 20 | Dec. 19 | Dec. 18 | Dec. 17 | | | | |
| On Peak | | 283.65 | 276.47 | 242.30 | n.a. | | | | |